

**Exhibit C**

**SCOR Reinsurance Account #327648 as of September 2009**

SCOR REINSURANCE  
Account # 327648  
September 30, 2009

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<u>SHARES/PAR VALUE</u>	<u>MKT PRICE</u>	<u>MARKET VALUE</u>	<u>ACCRUED INCOME</u>	<u>EST ANN INCOME</u>	<u>YLD-MK</u>
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14,152,000	LEHMAN BROTHERS HLDGS INC RESTR DFLT	31.750	2,628,219.48	.00	.00
	LEHMAN BROTHERS HLDGS INC				
	SEC LKD NT				
	RATE: 0.00%	MATURITY: 07/26/16			
	CUS: 524908LZ1				
	AMRT-FACE	8,277,856.62			